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A leash assembly includes a retractable leash in combination with a pet refuse bag dispenser. The bag dispenser underlies a handle of the leash and includes a lid for permitting access to an inner cavity in which a plurality of bags are disposed. The bag dispenser is either integrally formed with the leash handle, or removably connected to a base of the handle. The plastic bags are disposed within the inner cavity such that the bags may be individually removed. The plastic bags may be selectively removed through a window provided in a side wall of the bag dispenser. The plastic bags may also be removed through a lid having slits through a flexible membrane. Alternatively, a cartridge containing the folded bags is inserted into the bag dispenser and either includes a window which substantially aligns with the bag dispenser window for access to the plastic bags, or a tear away tab for the removal of the bags through an open end of the bag dispenser.